

What is claimed is:

1. A method of facilitating trading, comprising:  
automatically sending a trial order to a market, and  
automatically receiving a report indicating that the trial order would have been paired if it had been a regular order.
2. The method of claim 1, wherein the report also indicates the price at which the trial order would have been paired if it had been a regular order.
3. The method of claim 1, wherein the automatically sending and receiving are performed by a trading process.
4. A method of facilitating trading, comprising:  
automatically receiving a trial order,  
automatically entering the trial order into an order file, and  
automatically reporting when the trial order would have been paired had it been a regular order.
5. The method of claim 4, further comprising selecting the trial order for pairing with an active side order without affecting the pairing priority of other orders in the order file.
6. The method of claim 4, wherein the automatically reporting includes sending a pairing report for zero shares to a source of the trial order.
7. The method of claim 6, wherein the pairing report includes the price at which the trial order would have been paired had it been a regular order.
8. The method of claim 4, further comprising automatically responding to market inquiries based on orders in the order file other than the trial order.
9. The method of claim 4, further comprising automatically removing the trial order from the order file after reporting when it would have been paired.
10. The method of claim 4, wherein the automatically receiving, entering and reporting are performed by a market process.
11. The method of claim 4, wherein the trial order is received from a trading process.